

CFTC Ex. 414

Message

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**From:** Jim Donelson [jdonelson@longleaftrading.com]  
**Sent:** 5/20/2019 10:15:09 AM  
**To:** James Hatzigiannis [jhatzigiannis@longleaftrading.com]; Alexander Stemper [astemper@longleaftrading.com]; Ben Cybulski [bcybulski@longleaftrading.com]  
**Subject:** New Track Record  
**Attachments:** Track Record - Core Strategy - 5-20-2019.pdf

CFTC EXHIBIT

414

Contract	Code name	Date	Profit and			
			Entry Cost	Net Exit Price	Loss	Gain/Loss%
Bonds	<b>July bonds</b>	Jul-18	(5,911.07)	6,119.51	208.44	3.53%
Bonds	<b>August Bonds</b>	Aug-18	(6,770.81)	6,416.64	(354.17)	-5.23%
Bonds	<b>Sept. Bonds</b>	Sep-18	(7,746.74)	8,180.57	433.83	5.60%
Canadian Dollar	<b>CADUSD</b>	Oct-18	(5,880.48)	6,004.76	124.28	2.11%
Bonds	<b>YANKEE</b>	Jan-19	(5,495.57)	5,405.75	(89.82)	-1.63%
Bonds	<b>XRAY</b>	Jan-19	(6,229.95)	6,334.43	104.48	1.68%
Bonds	<b>WHISKEY</b>	Jan-19	(5,620.57)	5,572.53	(48.04)	-0.85%
Bonds	<b>VICTOR</b>	Jan-19	(3,676.37)	3,899.27	222.90	6.06%
Bonds	<b>TANGO</b>	Feb-19	(6,683.06)	6,771.93	88.87	1.33%
Bonds	<b>SIERRA</b>	Feb-19	(4,276.82)	4,443.81	166.99	3.90%
Bonds	<b>ROMEO</b>	Mar-19	(4,401.82)	3,793.94	(607.88)	-13.81%
Bonds	<b>ALFA</b>	Apr-19	(5,314.78)	5,457.09	142.31	2.68%
Australian Dollar	<b>AUDUSD</b>	May-19	(5,392.48)	5,460.52	68.04	1.26%
					460.23	
Total						
Average			(5,646.19)	5,681.60	35.40	0.63%